Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

**www.jse.co.za**

Registration number: 2005/022939/06
VAT number: 4080119391

## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

**DATE: 05/09/2016**

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---|---|---|---|---|---|---|
| $ / R 5-Sep-16 | | | Any day expiry | 1 | 55 | 55,000.00 | 0.00 |
| $ / R 19-Sep-16 | | | Foreign Exchange Future | 72 | 29,331 | 29,331,000.00 | 0.00 |
| $ / R MAXI 19-Sep-16 | | | Foreign Exchange Future | 4 | 12 | 1,200,000.00 | 0.00 |
| £ / R 19-Sep-16 | | | Foreign Exchange Future | 3 | 39 | 39,000.00 | 0.00 |
| ¥ / R 19-Sep-16 | | | Foreign Exchange Future | 1 | 24 | 2,400,000.00 | 0.00 |
| € / R 19-Sep-16 | | | Foreign Exchange Future | 6 | 723 | 723,000.00 | 0.00 |
| CHF / R 19-Sep-16 | | | Foreign Exchange Future | 1 | 465 | 465,000.00 | 0.00 |
| QUANTO € / $ 19-Sep-16 | | | Foreign Exchange Future | 1 | 20 | 200,000.00 | 0.00 |
| $ / R 19-Dec-16 | | | Foreign Exchange Future | 61 | 17,121 | 17,121,000.00 | 0.00 |
| $ / R MAXI 19-Dec-16 | | | Foreign Exchange Future | 2 | 10 | 1,000,000.00 | 0.00 |
| £ / R 19-Dec-16 | | | Foreign Exchange Future | 1 | 5 | 5,000.00 | 0.00 |
| € / R 19-Dec-16 | | | Foreign Exchange Future | 14 | 3,517 | 3,517,000.00 | 0.00 |
| $ / R 13-Mar-17 | | | Foreign Exchange Future | 7 | 912 | 912,000.00 | 0.00 |
| **Total Futures** | | | | **174** | **52,234** | **56,968,000.00** | **0.00** |
| **Total Options** | | | | | | | |

| Contract | Strike | Call/Put | Product | No of Trades | No. of Contracts | Foreign Value | |
|---|---|---|---|---|---|---|---|
| **Grand Total for Currency Future Turnover Summary** | | | | **174** | **52,234** | **56,968,000.00** | **0.00** |